ELSEVIER

Journal of International Money and Finance
21 (2002) VII–XII

Journal of International Money and Finance

www.elsevier.com/locate/econbase

Index to Volume 21

AHRENS, RALF, Predicting Recessions with Interest Rate Spreads: A Multicountry Regime-switching Analysis 519

AMIHUD, YAKOV, GAYLE L. DELONG AND ANTHONY SAUNDERS, The Effects of Cross-Border Bank Mergers on Bank Risk and Value 857

ANTZOULATOS, ANGELOS A., Arbitrage Opportunities on the Road to Stabilization & Reform 1013

BALVERS, RONALD J. AND JEFFREY H. BERGSTRAND, Government Expenditure and Equilibrium Real Exchange Rates 667

BARKOULAS, JOHN T., CHRISTOPHER F. BAUM AND MUSTAF CAGLAYAN, Exchange Rate Effects on the Volume and Variability of Trade Flows 481

BAUM, CHRISTOPHER F., See John T. Barkoulas 481

BEINE, MICHEL, AGNÈS BÉNASSY-QUÉRÉ AND CHRISTELLE LECOURT, Central Bank Intervention and Foreign Exchange Rates: New Evidence from FIGARCH Estimations 115

BEKAERT, GEERT, CAMPBELL R. HARVEY AND ROBIN L. LUMSDAINE, The Dynamics of Emerging Market Equity Flows 295

BÉNASSY-QUÉRÉ, AGNÈS, See Michel Beine 115

BERGSTRAND, JEFFREY H., See Ronald J. Balvers 667

BLEJER, MARIO I., ERNESTO V. FELDMAN AND ANDREW FELTENSTEIN, Exogenous Shocks, Contagion, and Bank Soundness: A Macroeconomic Framework 33

PII: S0261-5606(02)00068-2

BUTLER, KIRT C. AND DOMINGO CASTELO JOAQUIN, Are the Gains from International Portfolio Diversification Exaggerated? The Influence of Downside Risk in Bear Markets 981

CAGLAYAN, MUSTAF, See John T. Barkoulas 481

CAPLAN, BRYAN, How Does War Shock the Economy? 145

CHANG, WEN-YA, HSUEH-FANG TSAI AND CHING-CHONG LAI, Anticipated Foreign Military Threat, Arms Accumulation, and the Current Account in a Small Open Economy 1035

CHOUEIRI, NADA, A Model of Contagious Currency Crises with Application to Argentina 435

CHUE, TIMOTHY K., Time-Varying Risk Preference and Emerging Market Co-Movements 1053

DANÍELSON, JÓN AND RICHARD PAYNE, Real Trading Patterns and Prices in Spot Foreign Exchange Markets 203

DELONG, GAYLE L., See Yakov Amihud 857

EDISON, HALI, ROSS LEVINE AND LUCA RICCI AND TORSTEN SLØK, International Financial Integration and Economic Growth 749

EUN, CHEOL, S. JANAKIRAMANAN AND LEMMA W. SENBET, The Pricing of Emerging Market Country Funds 833

EVANS, MARTIN D.D. AND RICHARD K. LYONS, Informational Integration and FX Trading 807

EVRENSEL, AYSE Y., Effectiveness of IMF-supported Stabilization Programs in Developing Countries 565

FELDMAN, ERNESTO V., See Mario I. Blejer 33

FELTENSTEIN, ANDREW, See Mario I. Blejer 33

FIRTH, MICHAEL, See Steven Shuye Wang 265

FISHER, LANCE A. AND HYEON-SEUNG HUH, Real Exchange Rates, Trade Balances and Nominal Shocks: Evidence from the G-7 497

FRANCIS, BILL B., IFTEKHAR HASAN AND DELROY M. HUNTER, Emerging Market Liberalization and the Impact on Uncovered Interest Rate Parity 931

HARVEY, CAMPBELL R., See Geert Bekaert 295

HASAN, IFTEKHAR, See Bill B. Francis 931

HAU, HARALD, WILLIAM KILLEEN AND MICHAEL MOORE, The Euro as an International Currency: Explaing Puzzling First Evidence from the Foreign Exchange Markets 351

HENRY, ÓLAN T. AND NILES OLEKALNS, Does the Australian Dollar Exchange Rate Display Mean Reversion? 651

HO, TSUNG-WU, The Feldstein-Horioka Puzzle Revisited 555

HONG, GWANGHEON AND BONG-SOO LEE, On the Dual Characteristics of Closed-end Country Funds 589

HUH, HYEON-SEUNG, See Lance A. Fisher 497

HUNTER, DELROY M., See Bill B. Francis 931

ISCAN, TALAN B., Present Value Tests of the Current Account with Durables Consumption 385

JANAKIRAMANAN, S., See Cheol Eun 833

JOAQUIN, DOMINGO CASTELO, See Kirt C. Butler 981

JONES, TREFOR, See Peijie Wang 223

KANDIL, MAGDA AND AGHDAS MIRZAIE, Exchange Rate Fluctuations and Disaggregated Economic Activity in the US: Theory and Evidence 1

KILLEEN, WILLIAM, See Harald Hau 351

KIM, SOYOUNG, Exchange Rate Stabilization in the ERM: Identifying European Monetary Policy Reactions 413

KIM, SUK-JOONG AND JEFFREY SHEEN, The Determinants of Foreign Exchange Intervention by Central Banks: Evidence from Australia 619

KOEDIJK, KEES, CLEMENS J.M. KOOL, PETER C. SHOTMAN AND MATHIJS A. VANDIJK, The Cost of Capital in International Financial Markets: Local or Global? 905

KOOL, CLEMENS J.M., See Kees Koedijk 905

LAI, CHING-CHONG, See Wen-ya Chang 1035

LECOURT, CHRISTELLE, See Michel Beine 115

LEDUC, SYLVAIN, Incomplete Markets, Borrowing Constraints, and the Foreign Exchange Risk Premium 957

LEE, BONG-SOO, See Gwangheon Hong 589

LEVINE, ROSS, See Hali Edison 749

LIOUI, ABRAHAM AND PATRICE PONCET, Optimal Currency Risk Hedging 241

LOTHIAN, JAMES R., The Internationalization of Money and Finance and the Globalization of Financial Markets 699

LUMSDAINE, ROBIN L., See Geert Bekaert 295

LYONS, RICHARD K., See Martin D.D. Evans 807

MA, YUE, See Shu-ki Tsang 53

MANNING, NEIL, Common Trends and Convergence? South East Asian Equity Markets, 1988-1999 183

MIRZAIE, AGHDAS, See Magda Kandil 1

MOORE, MICHAEL, See Harald Hau 351

OLEKALNS, NILES, See Ólan T. Henry 651

PAYNE, RICHARD, See Jón Daníelson 203

PEÑA, J. IGNACIO, See Rosa Rodriguez 163

PHYLAKTIS, KATE AND FABIOLA RAVAZZOLO, Measuring Financial and Economic Integration with Equity Prices in Emerging Markets 879

PONCET, PATRICE, See Abraham Lioui 241

RAVAZZOLO, FABIOLA, See Kate Phylaktis 879

RESTOY, FERNANDO, See Rosa Rodriguez 163

RICCI, LUCA, See Hali Edison 749

RODRIGUEZ, ROSA, FERNANDO RESTOY AND J. IGNACIO PEÑA, Can Output Explain the Predictability and Volatility of Stock Returns? 163

ROUSSEAU, PETER L. AND PAUL WACHTEL, Inflation Thresholds and the Finance-Growth Nexus 777

RUI, OLIVER MENG, See Steven Shuye Wang 265

SAACKE, PETER, Technical Analysis and the Effectiveness of Central Bank Intervention 459

SAUNDERS, ANTHONY, See Yakov Amihud 857

SENBET, LEMMA W., See Cheol Eun 833

SHEEN, JEFFREY, See Suk-Joong Kim 619

SHOTMAN, PETER C., See Kees Koedijk 905

SLØK, TORSTEN, See Hali Edison 749

SUN, QIAN, WILSON TONG AND QIAO YU, Determinants of Foreign Direct Investment across China 79

TAYLOR, ALAN M., A Century of Current Account Dynamics 725

THORBECKE, WILLEM, Budget Deficits, Inflation Risk, and Asset Prices 539

TONG, WILSON, See Qian Sun 79

TSAI, HSUEH-FANG, See Wen-ya Chang 1035

TSANG, SHU-KI AND YUE MA, Currency Substitution and Speculative Attacks on a Currency Board System 53

VANDIJK, MATHIJS A., See Kees Koedijk 905

WACHTEL, PAUL, See Peter L. Rousseau 777

WANG, PEIJIE AND TREFOR JONES, Testing for Efficiency and Rationality in Foreign Exchange Markets 223

WANG, STEVEN SHUYE, OLIVER MENG RUI AND MICHAEL FIRTH, Return and Volatility Behavior of Dually-traded Stocks: the Case of Hong Kong 265

WARNOCK, FRANCIS E., Home Bias and High Turnover Reconsidered 795

YU, QIAO, See Qian Sun 79